

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : CURRENCY DERIVATIVES**

Download Ref No : NSE/CD/34859

Date : May 12, 2017

Circular Ref. No : 15/2017

All Members,

Interest Rate Futures contracts on 10 year Government of India (GOI) security

With reference to Exchange circular Ref. No. 25524 dated January 09, 2014 and the guidelines pertaining to the selection of underlying for trading in Cash Settled Interest Rate Futures specified by SEBI vide circular No. CIR/MRD/DRMNP/11/2015 dated June 12, 2015 Interest Rates Futures contracts based on 6.79% Central Government Security having maturity on May 15, 2027 will be made available for trading w.e.f. Tuesday, May 16, 2017. Details of the contract are as follows:

Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	679GS2027	25MAY2017
FUTIRC	679GS2027	29JUNE2017
FUTIRC	679GS2027	27JULY2017

Spread Contracts:

Instrument	Symbol	Leg 1	Leg 2
FUTIRC	679GS2027	25MAY2017	29JUNE2017
FUTIRC	679GS2027	25MAY2017	27JULY2017
FUTIRC	679GS2027	29JUNE2017	27JULY2017

Quarterly Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	679GS2027	28SEP2017
FUTIRC	679GS2027	28DEC2017
FUTIRC	679GS2027	29MAR2018

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	679GS2027	Rs 2 lakhs face value of GOI securities equivalent to 2000 units. Members shall place orders in terms of number of lots.

Quantity Freeze:

Instrument	Symbol	Quantity Freeze
FUTIRC	679GS2027	1251 lots or greater i.e. orders having quantity up to 1250 lots shall be allowed.

Kindly download cd_contract.gz and cd_spd_contract.gz files from Extranet Path/cdsftp/cdscommon and update the local database before trading on May 16, 2017.

**For and on behalf of
National Stock Exchange of India Limited**

**Khushal Shah
Chief Manager**

Toll Free No	Fax No	Email id
1800-266-0053	+91-22-26598155	msm@nse.co.in